

13.10#14.9#14.10#15.7

December 11, 2017

1 Load MNIST Data

```
In [1]: # MNIST dataset downloaded from Kaggle :
        #https://www.kaggle.com/c/digit-recognizer/data

        # Functions to read and show images.

import numpy as np
import pandas as pd
import matplotlib.pyplot as plt

d0 = pd.read_csv('./mnist_train.csv')

print(d0.head(5)) # print first five rows of d0.

# save the labels into a variable l.
l = d0['label']

# Drop the label feature and store the pixel data in d.
d = d0.drop("label",axis=1)
```

	label	pixel0	pixel1	pixel2	pixel3	pixel4	pixel5	pixel6	pixel7	\
0	1	0	0	0	0	0	0	0	0	
1	0	0	0	0	0	0	0	0	0	
2	1	0	0	0	0	0	0	0	0	
3	4	0	0	0	0	0	0	0	0	
4	0	0	0	0	0	0	0	0	0	

	pixel8	...	pixel774	pixel775	pixel776	pixel777	pixel778	\
0	0	...	0	0	0	0	0	
1	0	...	0	0	0	0	0	
2	0	...	0	0	0	0	0	

3	0	...	0	0	0	0	0
4	0	...	0	0	0	0	0

	pixel779	pixel780	pixel781	pixel782	pixel783
0	0	0	0	0	0
1	0	0	0	0	0
2	0	0	0	0	0
3	0	0	0	0	0
4	0	0	0	0	0

[5 rows x 785 columns]

```
In [2]: print(d.shape)
        print(l.shape)
```

(42000, 784)

(42000,)

```
In [3]: # display or plot a number.
```

```
plt.figure(figsize=(7,7))
```

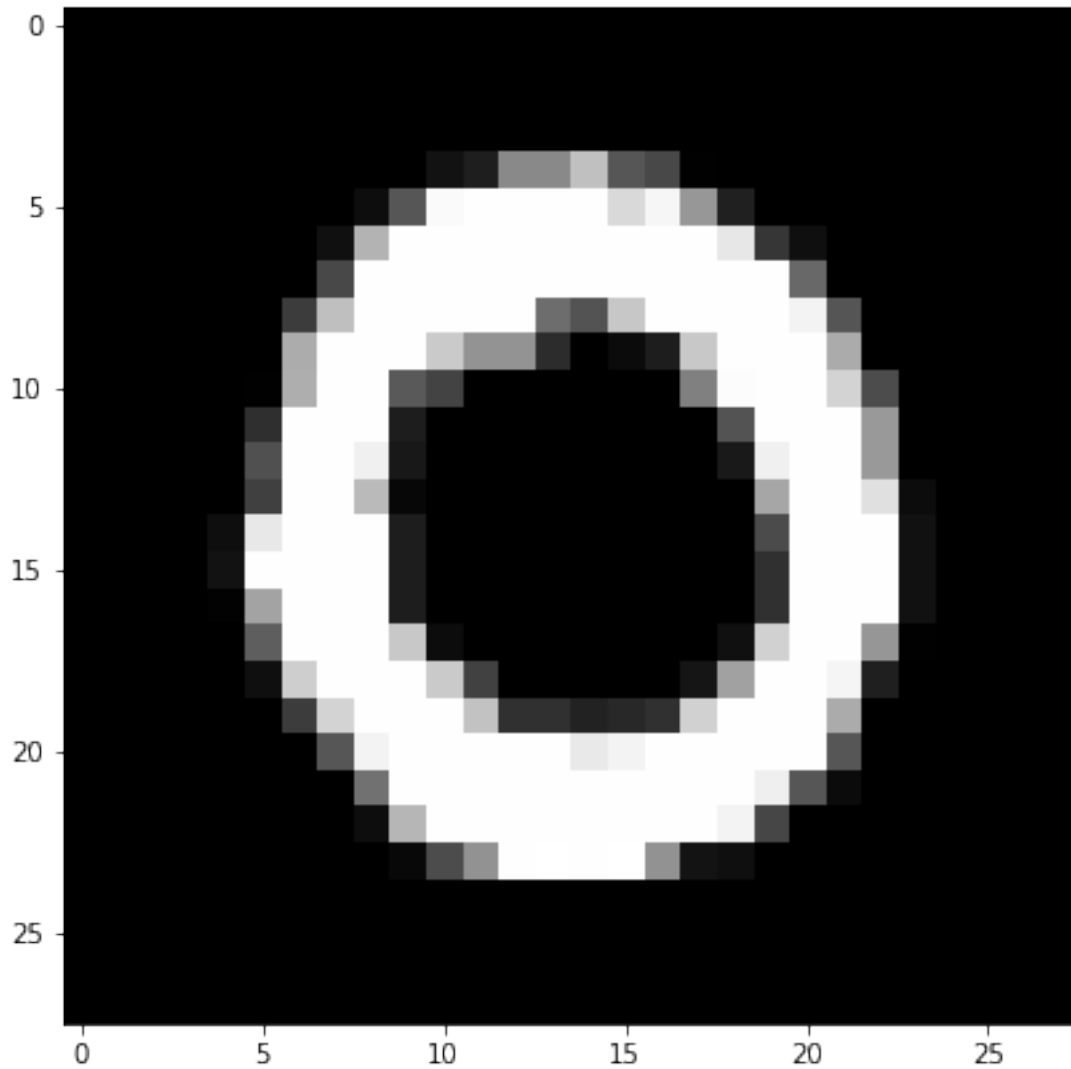
```
idx = 1
```

```
grid_data = d.iloc[idx].as_matrix().reshape(28,28) # reshape from 1d to 2d pixel array
```

```
plt.imshow(grid_data, interpolation = "none", cmap = "gray")
```

```
plt.show()
```

```
print(l[idx])
```



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2 2D Visualization using PCA

In [4]: *# Pick first 15K data-points to work on for time-effeciency.*
#Excercise: Perform the same analysis on all of 42K data-points.

```
labels = l.head(15000)  
data = d.head(15000)
```

```
print("the shape of sample data = ", data.shape)
```

the shape of sample data = (15000, 784)

```
In [7]: # Data-preprocessing: Standardizing the data

from sklearn.preprocessing import StandardScaler
standardized_data = StandardScaler().fit_transform(data)
print(standardized_data.shape)
```

(15000, 784)

```
In [9]: #find the co-variance matrix which is :  $A^T * A$ 
sample_data = standardized_data

# matrix multiplication using numpy
covar_matrix = np.matmul(sample_data.T , sample_data)

print ( "The shape of covariance matrix = ", covar_matrix.shape)
```

The shape of covariance matrix = (784, 784)

```
In [10]: # finding the top two eigen-values and corresponding eigen-vectors
# for projecting onto a 2-Dim space.

from scipy.linalg import eig

# the parameter 'eigvals' is defined (low value to heigh value)
# eig function will return the eigen values in asending order
# this code generates only the top 2 (782 and 783) eigenvalues.
values, vectors = eig(covar_matrix, eigvals=(782,783))

print("Shape of eigen vectors = ",vectors.shape)
# converting the eigen vectors into (2,d) shape for easyness of further computations
vectors = vectors.T

print("Updated shape of eigen vectors = ",vectors.shape)
# here the vectors[1] represent the eigen vector corresponding 1st principal eigen vect
# here the vectors[0] represent the eigen vector corresponding 2nd principal eigen vect
```

Shape of eigen vectors = (784, 2)

Updated shape of eigen vectors = (2, 784)

```
In [11]: # projecting the original data sample on the plane
#formed by two principal eigen vectors by vector-vector multiplication.

import matplotlib.pyplot as plt
```

```

new_coordinates = np.matmul(vectors, sample_data.T)

print (" resultanat new data points' shape ", vectors.shape, "X", sample_data.T.shape,"

resultanat new data points' shape  (2, 784) X (784, 15000)  =  (2, 15000)

```

```

In [12]: import pandas as pd

# appending label to the 2d projected data
new_coordinates = np.vstack((new_coordinates, labels)).T

# creating a new data frame for plotting the labeled points.
dataframe = pd.DataFrame(data=new_coordinates, columns=("1st_principal", "2nd_principal", "label"))
print(dataframe.head())

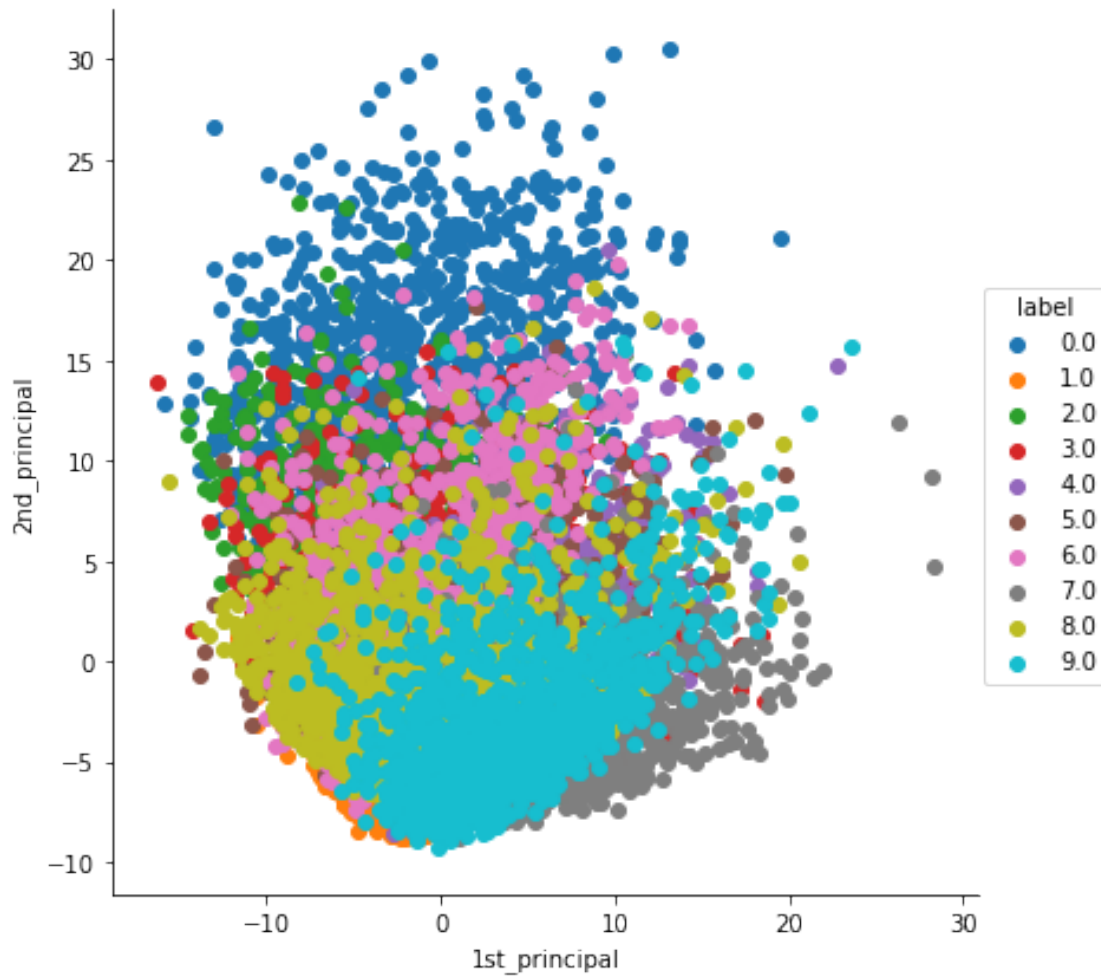
```

	1st_principal	2nd_principal	label
0	-5.558661	-5.043558	1.0
1	6.193635	19.305278	0.0
2	-1.909878	-7.678775	1.0
3	5.525748	-0.464845	4.0
4	6.366527	26.644289	0.0

```

In [13]: # plotting the 2d data points with seaborn
import seaborn as sn
sn.FacetGrid(dataframe, hue="label", size=6).map(plt.scatter, '1st_principal', '2nd_principal')
plt.show()

```



3 PCA using Scikit-Learn

```
In [14]: # initializing the pca
from sklearn import decomposition
pca = decomposition.PCA()

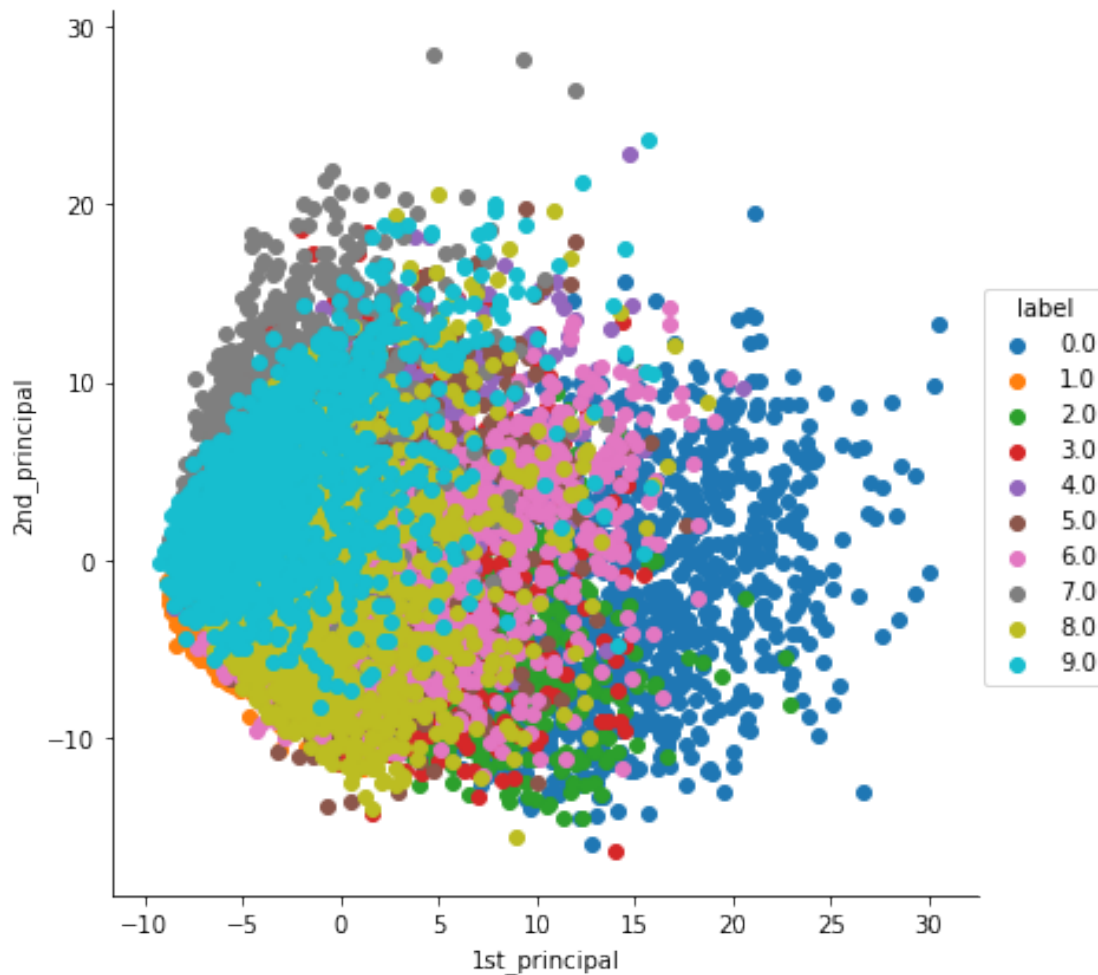
In [15]: # configuring the parameters
# the number of components = 2
pca.n_components = 2
pca_data = pca.fit_transform(sample_data)

# pca_reduced will contain the 2-d projects of sample data
print("shape of pca_reduced.shape = ", pca_data.shape)

shape of pca_reduced.shape = (15000, 2)
```

```
In [16]: # attaching the label for each 2-d data point
pca_data = np.vstack((pca_data.T, labels)).T

# creating a new data fram which help us in plotting the result data
pca_df = pd.DataFrame(data=pca_data, columns=("1st_principal", "2nd_principal", "label"))
sns.FacetGrid(pca_df, hue="label", size=6).map(plt.scatter, '1st_principal', '2nd_principal')
plt.show()
```



4 PCA for dimensionality redcution (not for visualization)

```
In [17]: # PCA for dimensionality redcution (non-visualization)

pca.n_components = 784
pca_data = pca.fit_transform(sample_data)

percentage_var_explained = pca.explained_variance_ / np.sum(pca.explained_variance_);
```

```

print(percentage_var_explained.shape)
cum_var_explained = np.cumsum(percentage_var_explained)

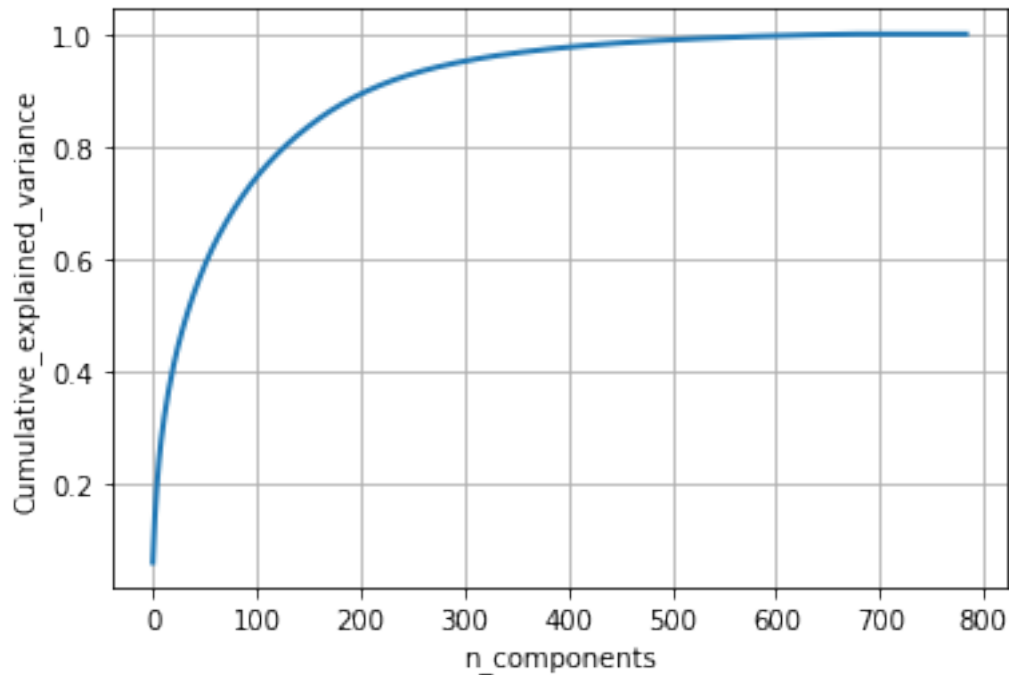
# Plot the PCA spectrum
plt.figure(1, figsize=(6, 4))

plt.clf()
plt.plot(cum_var_explained, linewidth=2)
plt.axis('tight')
plt.grid()
plt.xlabel('n_components')
plt.ylabel('Cumulative_explained_variance')
plt.show()

# If we take 200-dimensions, approx. 90% of variance is expalined.

```

(784,)



5 t-SNE using Scikit-Learn

In [29]: *# TSNE*


```

from sklearn.manifold import TSNE

# Picking the top 1000 points as TSNE takes a lot of time for 15K points
data_1000 = standardized_data[0:1000,:]
labels_1000 = labels[0:1000]

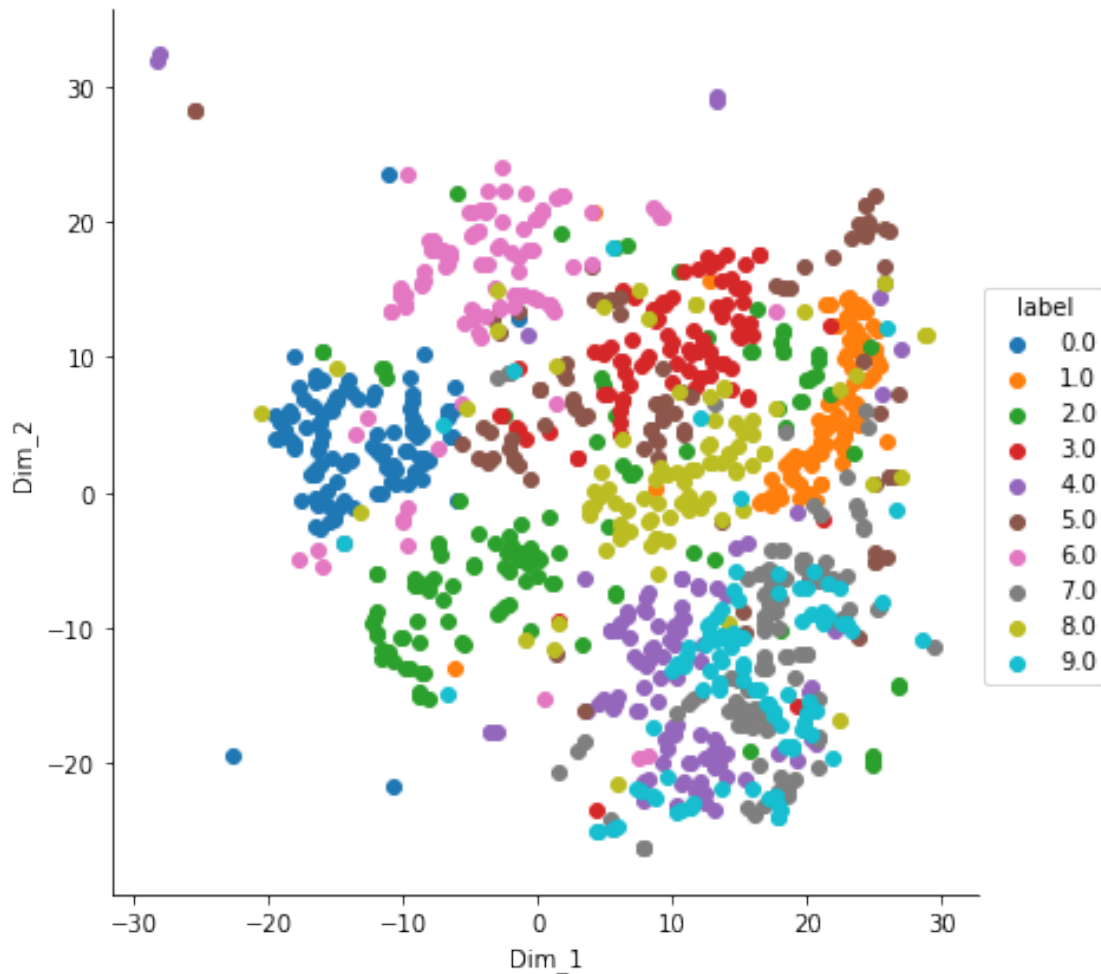
model = TSNE(n_components=2, random_state=0)
# configuring the parameteres
# the number of components = 2
# default perplexity = 30
# default learning rate = 200
# default Maximum number of iterations for the optimization = 1000

tsne_data = model.fit_transform(data_1000)

# creating a new data frame which help us in plotting the result data
tsne_data = np.vstack((tsne_data.T, labels_1000)).T
tsne_df = pd.DataFrame(data=tsne_data, columns=("Dim_1", "Dim_2", "label"))

# Ploting the result of tsne
sns.FacetGrid(tsne_df, hue="label", size=6).map(plt.scatter, 'Dim_1', 'Dim_2').add_legend()
plt.show()

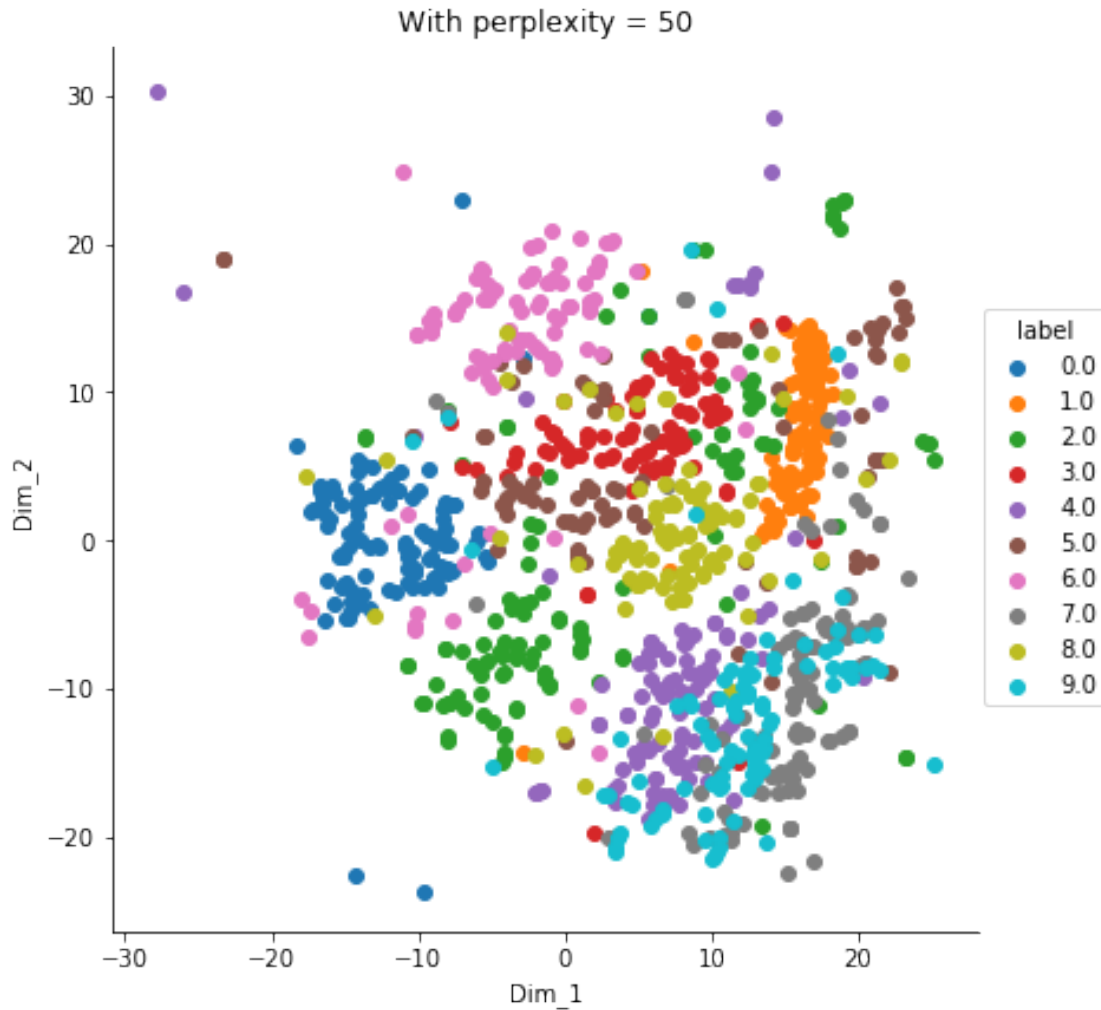
```



```
In [21]: model = TSNE(n_components=2, random_state=0, perplexity=50)
         tsne_data = model.fit_transform(data_1000)

         # creating a new data fram which help us in plotting the result data
         tsne_data = np.vstack((tsne_data.T, labels_1000)).T
         tsne_df = pd.DataFrame(data=tsne_data, columns=("Dim_1", "Dim_2", "label"))

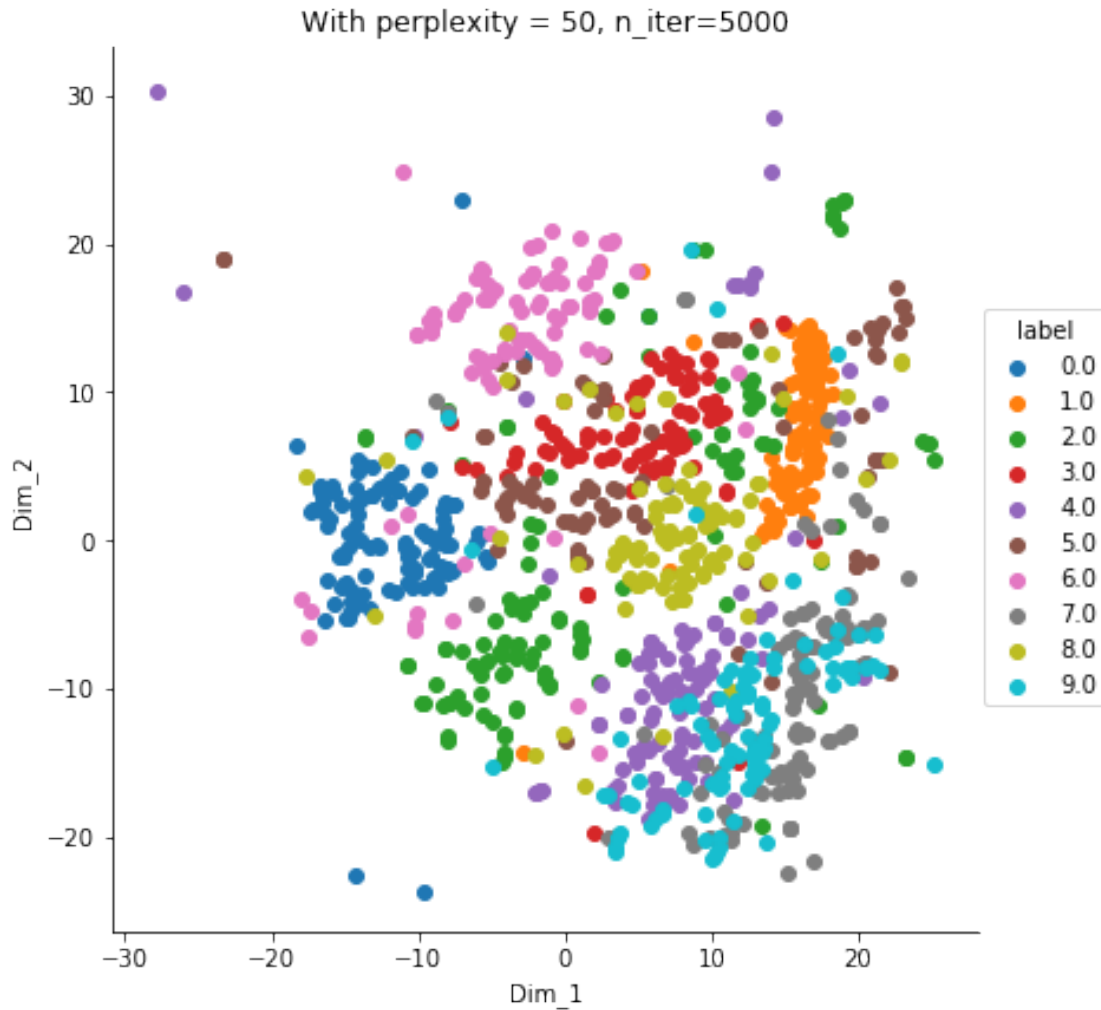
         # Ploting the result of tsne
         sn.FacetGrid(tsne_df, hue="label", size=6).map(plt.scatter, 'Dim_1', 'Dim_2').add_legend()
         plt.title('With perplexity = 50')
         plt.show()
```



```
In [22]: model = TSNE(n_components=2, random_state=0, perplexity=50, n_iter=5000)
         tsne_data = model.fit_transform(data_1000)

         # creating a new data fram which help us in plotting the result data
         tsne_data = np.vstack((tsne_data.T, labels_1000)).T
         tsne_df = pd.DataFrame(data=tsne_data, columns=("Dim_1", "Dim_2", "label"))

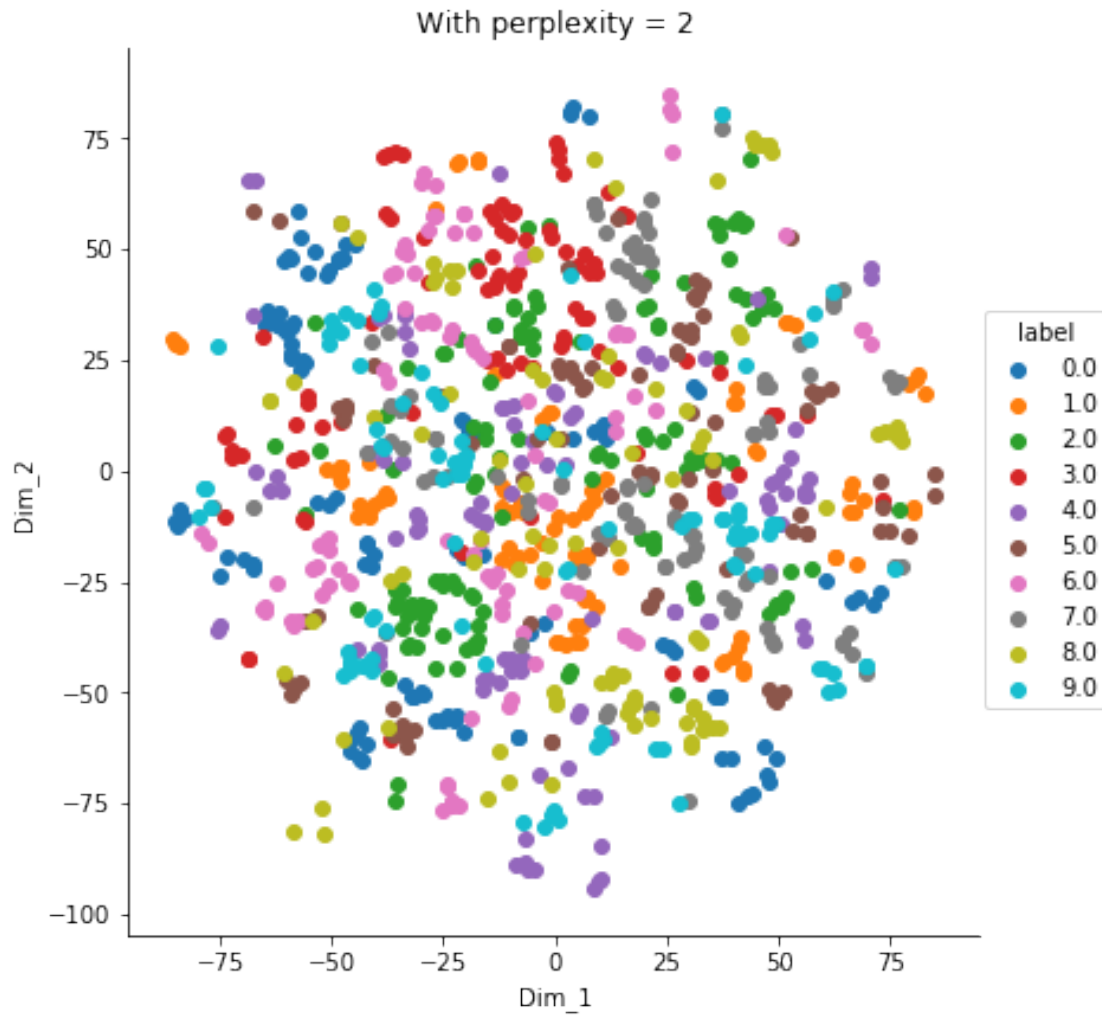
         # Ploting the result of tsne
         sn.FacetGrid(tsne_df, hue="label", size=6).map(plt.scatter, 'Dim_1', 'Dim_2').add_legend()
         plt.title('With perplexity = 50, n_iter=5000')
         plt.show()
```



```
In [23]: model = TSNE(n_components=2, random_state=0, perplexity=2)
         tsne_data = model.fit_transform(data_1000)

         # creating a new data fram which help us in plotting the result data
         tsne_data = np.vstack((tsne_data.T, labels_1000)).T
         tsne_df = pd.DataFrame(data=tsne_data, columns=("Dim_1", "Dim_2", "label"))

         # Ploting the result of tsne
         sn.FacetGrid(tsne_df, hue="label", size=6).map(plt.scatter, 'Dim_1', 'Dim_2').add_legend()
         plt.title('With perplexity = 2')
         plt.show()
```



In [24]: *#Exercise: Run the same analysis using 42K points with various
#values of perplexity and iterations.*

*# If you use all of the points, you can expect plots like this blog below:
<http://colah.github.io/posts/2014-10-Visualizing-MNIST/>*